LATINOS TRADING

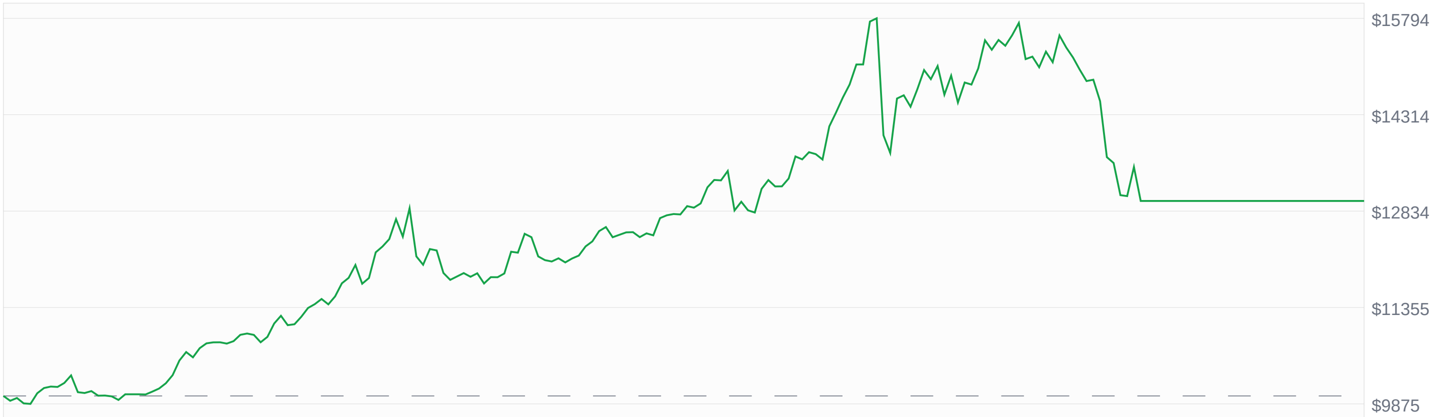
BACKTEST REPORT

Backtest #30221 · GC=F · EVO_GG1RSISNIP_v286

ROI	Sharpe	Win Rate	Max Drawdown
+29.90%	1.34	100.0%	-17.75%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a +29.9% ROI with a 1.34 Sharpe ratio, yet the 100% win rate over just two trades renders these results statistically insignificant and highly susceptible to overfitting. A 17.75% maximum drawdown remains a critical risk factor that contradicts the perfect win rate, suggesting potential survivorship bias or extreme outlier selection. The sample size is too small to establish any meaningful statistical confidence, making the performance metrics unreliable for live deployment. Further backtesting with a significantly larger dataset is required to validate the signal's robustness across varying market regimes.

ADDITIONAL METRICS

CAGR	**29.90%**
Sortino Ratio	**1.03**
Turnover	**4.30x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$12990.02**